

**Web Extra Table 1: Association of own-group ethnic density with common mental disorders; Full ethnic minority sample**

	Model 1: Adjusted for area-level deprivation		Model 2: Adjusted for all other <i>a priori</i> confounders		Model 3: With all mediators added	
	OR (95% CI)	P value	OR (95% CI)	P value	OR (95% CI)	P value
<b>Per 10% increase in own-group density</b>	0.94 (0.89 to 0.98)	0.009	0.94 (0.89 to 0.99)	0.02	0.93 (0.88 to 0.98)	0.007
<b>Per quintile increase in area-level deprivation</b>	1.23 (1.12 to 1.36)	<0.001	1.29 (1.16 to 1.43)	<0.001	1.27 (1.14 to 1.41)	<0.001
<b>Registrar General's Social Class</b>						
Professional/ managerial	-		1.00		1.00	
Skilled non-manual	-		0.84 (0.61 to 1.15)		0.86 (0.62 to 1.19)	
Skilled manual	-	-	0.84 (0.60 to 1.19)	0.26	0.90 (0.63 to 1.28)	0.64
Semi-skilled manual	-		0.95 (0.69 to 1.31)		1.01 (0.73 to 1.40)	
Unskilled manual	-		1.00 (0.62 to 1.64)		1.05 (0.64 to 1.72)	
Student/ never worked	-		0.67 (0.45 to 0.98)		0.78 (0.52 to 1.15)	
<b>Highest Educational qualification</b>						
Degree/ equivalent	-		1.00		1.00	
A-Level/ equivalent	-	-	1.49 (1.12 to 1.98)	0.01	1.64 (1.22 to 2.21)	0.006
Foreign/ other	-		1.05 (0.61 to 1.81)		1.14 (0.66 to 1.98)	
None	-		1.07 (0.77 to 1.48)		1.28 (0.91 to 1.79)	
<b>Marital status</b>						
Married/ cohabiting	-		1.00		1.00	
Separated/ divorced	-		1.59 (1.14 to 2.21)	0.04	1.50 (1.06 to 2.12)	0.12
Widowed	-	-	1.15 (0.68 to 1.93)		1.19 (0.71 to 2.01)	
Single/ never married	-		1.22 (0.95 to 1.58)		1.17 (0.90 to 1.53)	
<b>Age</b>						
16-34	-		1.00		1.00	
35-54	-	-	1.85 (1.45 to 2.35)	<0.001	1.74 (1.37 to 2.22)	<0.001
55-74	-		1.44 (1.05 to 1.96)		1.45 (1.06 to 1.99)	
<b>Gender</b>						
Male	-		1.00		1.00	
Female	-	-	1.53 (1.24 to 1.89)	<0.001	1.72 (1.38 to 2.15)	<0.001
<b>Mediators</b>						
<b>Racism within the last year</b>						
No	-		-		1.00	
Yes	-	-	-	-	2.20 (1.67 to 2.88)	<0.001
<b>Lifetime work-related discrimination</b>						
No	-		-		1.00	
Yes	-	-	-	-	1.86 (1.46 to 2.38)	<0.001
<b>Practical support</b>						
Lowest two tertiles	-		-		1.00	
Top tertile	-	-	-	-	1.11 (0.91 to 1.37)	0.31
<b>Confiding support</b>						
Lowest two tertiles	-		-		1.00	
Top tertile	-	-	-	-	1.14 (0.93 to 1.41)	0.21
<b>Social networks</b>						
Close to <3 people	-		-		1.00	
Close to >3 people	-	-	-	-	0.77 (0.61 to 0.97)	0.03

**Web Extra Table 2: Association of own-group ethnic density with common mental disorders; White British people**

	Model 1: Adjusted for area-level deprivation		Model 2: Adjusted for all other <i>a priori</i> confounders		Model 3: With all mediators added	
	OR (95% CI)	P value	OR (95% CI)	P value	OR (95% CI)	P value
<b>Per 10% increase in own-group density</b>	1.09 (0.95 to 1.24)	0.23	1.13 (0.97 to 1.30)	0.10	1.16 (1.00 to 1.36)	0.05
<b>Per quintile increase in area-level deprivation</b>	1.36 (1.16 to 1.59)	0.0001	1.38 (1.16 to 1.62)	0.0002	1.40 (1.18 to 1.66)	0.0001
<b>Registrar General's Social Class</b>						
Professional/ managerial	-		1.00		1.00	
Skilled non-manual			0.65 (0.36 to 1.17)		0.64 (0.34 to 1.18)	
Skilled manual	-	-	0.63 (0.31 to 1.28)	0.02	0.60 (0.29 to 1.24)	0.01
Semi-skilled manual	-		1.06 (0.55 to 2.04)		1.03 (0.52 to 2.04)	
Unskilled manual	-		1.37 (0.56 to 3.37)		1.43 (0.57 to 3.58)	
Student/ never worked	-		8.02 (1.55 to 41.51)		8.62 (1.63 to 45.69)	
<b>Highest Educational qualification</b>						
Degree/ equivalent	-		1.00		1.00	
A-Level/ equivalent	-	-	0.76 (0.44 to 1.31)	0.33	0.74 (0.42 to 1.30)	0.22
Foreign/ other	-		1.43 (0.51 to 4.03)		1.52 (0.54 to 4.29)	
None	-		0.59 (0.29 to 1.18)		0.56 (0.27 to 1.16)	
<b>Marital status</b>						
Married/ cohabiting	-		1.00		1.00	
Separated/ divorced	-		1.48 (0.76 to 2.88)	0.26	1.39 (0.69 to 2.80)	0.41
Widowed	-	-	0.56 (0.16 to 2.00)		0.54 (0.15 to 1.94)	
Single/ never married	-		1.50 (0.86 to 2.62)		1.37 (0.75 to 2.49)	
<b>Age</b>						
16-34	-		1.00		1.00	
35-54	-	-	1.08 (0.63 to 1.87)	0.51	1.10 (0.63 to 1.95)	0.60
55-74	-		0.78 (0.39 to 1.57)		0.83 (0.41 to 1.69)	
<b>Gender</b>						
Male	-		1.00	0.02	1.00	0.01
Female	-	-	1.74 (1.11 to 2.75)		1.84 (1.15 to 2.94)	
<b>Mediators</b>						
<b>Racism within the last</b>						
No	-		-		1.00	
Yes	-	-	-	-	1.80 (0.83 to 3.88)	0.15
<b>Lifetime work-related discrimination</b>						
No	-		-		1.00	
Yes	-	-	-	-	2.44 (0.99 to 5.97)	0.06
<b>Practical support</b>						
Lowest two tertiles	-		-		1.00	
Top tertile	-	-	-	-	1.20 (0.76 to 1.89)	0.43
<b>Confiding support</b>						
Lowest two tertiles	-		-		1.00	
Top tertile	-	-	-	-	0.85 (0.54 to 1.34)	0.48
<b>Social networks</b>						
Close to <3 people	-		-		1.00	
Close to >3 people	-	-	-	-	0.69 (0.41 to 1.16)	0.16

**Web Extra Table 3: Association of own-group ethnic density with common mental disorders; Irish people**

	Model 1: Adjusted for area-level deprivation		Model 2: Adjusted for all other <i>a priori</i> confounders		Model 3: With all mediators added	
	OR (95% CI)	P value	OR (95% CI)	P value	OR (95% CI)	P value
<b>Per 10% increase in own-group density</b>	0.21 (0.06 to 0.73)	0.01	0.21 (0.06 to 0.74)	0.01	0.19 (0.05 to 0.72)	0.01
<b>Per quintile increase in area-level deprivation</b>	1.34 (1.16 to 1.55)	<0.001	1.34 (1.15 to 1.57)	<0.001	1.32 (1.13 to 1.55)	<0.001
<b>Registrar General's Social Class</b>						
Professional/ managerial	-		1.00		1.00	
Skilled non-manual	-		0.79 (0.43 to 1.46)		0.85 (0.46 to 1.58)	
Skilled manual	-	-	0.80 (0.42 to 1.50)	0.96	0.73 (0.38 to 1.42)	0.96
Semi-skilled manual	-		0.77 (0.41 to 2.17)		0.76 (0.40 to 1.45)	
Unskilled manual	-		0.94 (0.41 to 2.17)		0.86 (0.36 to 2.05)	
Student/ never worked	-		0.76 (0.07 to 8.20)		0.83 (0.08 to 8.91)	
<b>Highest Educational qualification</b>						
Degree/ equivalent	-		1.00		1.00	
A-Level/ equivalent	-	-	1.21 (0.71 to 2.05)	0.80	1.37 (0.79 to 2.37)	0.52
Foreign/ other	-		0.83 (0.28 to 2.45)		0.90 (0.29 to 2.73)	
None	-		1.18 (0.61 to 2.27)		1.48 (0.75 to 2.93)	
<b>Marital status</b>						
Married/ cohabiting	-		1.00		1.00	
Separated/ divorced	-		1.20 (0.66 to 2.17)	0.28	1.31 (0.70 to 2.43)	0.26
Widowed	-	-	1.06 (0.37 to 3.00)		1.11 (0.38 to 3.26)	
Single/ never married	-		1.71 (1.00 to 2.91)		1.77 (1.00 to 3.12)	
<b>Age</b>						
16-34	-		1.00		1.00	
35-54	-	-	1.89 (1.11 to 3.23)	0.01	1.76 (1.02 to 3.04)	0.03
55-74	-		1.07 (0.55 to 2.09)		1.03 (0.53 to 2.03)	
<b>Gender</b>						
Male	-		1.00	0.59	1.00	0.59
Female	-	-	1.12 (0.74 to 1.71)		1.13 (0.73 to 1.75)	
<b>Mediators</b>						
<b>Racism within the last year</b>						
No	-	-	-	-	1.00	
Yes	-		-		2.89 (1.44 to 5.79)	0.004
<b>Life-time work-related discrimination )</b>						
No	-	-	-	-	1.00	
Yes	-		-		2.35 (1.20 to 4.61)	0.02
<b>Practical support</b>						
Lowest two tertiles	-	-	-	-	1.00	
Top tertile	-		-		1.30 (0.84 to 2.00)	0.24
<b>Confiding support</b>						
Lowest two tertiles	-	-	-	-	1.00	
Top tertile	-		-		0.89 (0.57 to 1.38)	0.61
<b>Social networks</b>						
Close to <3 people	-	-	-	-	1.00	
Close to >3 people	-		-		0.85 (0.51 to 1.46)	0.58

**Web Extra Table 4: Association of own-group ethnic density with common mental disorders; Black Caribbean people**

	Model 1: Adjusted for area-level deprivation		Model 2: Adjusted for all other <i>a priori</i> confounders		Model 3: With all mediators added	
	OR (95% CI)	P value	OR (95% CI)	P value	OR (95% CI)	P value
<b>Per 10% increase in own-group density</b>	0.91 (0.62 to 1.36)	0.65	0.92 (0.61 to 1.41)	0.71	0.82 (0.52 to 1.28)	0.37
<b>Per quintile increase in area-level deprivation</b>	1.12 (0.89 to 1.41)	0.34	1.05 (0.81 to 1.37)	0.69	1.06 (0.81 to 1.40)	0.67
<b>Registrar General's Social Class</b>						
Professional/ managerial	-		1.00		1.00	
Skilled non-manual	-		1.01 (0.53 to 1.93)		1.11 (0.55 to 2.22)	
Skilled manual	-	-	0.59 (0.26 to 1.32)	0.74	0.67 (0.29 to 1.55)	0.82
Semi-skilled manual	-		0.91 (0.44 to 1.88)		1.11 (0.52 to 2.39)	
Unskilled manual	-		0.83 (0.32 to 2.12)		0.90 (0.33 to 2.44)	
Student/ never worked	-		0.58 (0.14 to 2.42)		0.74 (0.16 to 3.44)	
<b>Highest Educational qualification</b>						
Degree/ equivalent	-		1.00		1.00	
A-Level/ equivalent	-	-	1.81 (0.95 to 3.43)	0.14	1.92 (0.97 to 3.81)	0.06
Foreign/ other	-		1.84 (0.55 to 6.20)		2.41 (0.67 to 8.61)	
None	-		2.30 (1.09 to 4.84)		2.85 (1.28 to 6.34)	
<b>Marital status</b>						
Married/ cohabiting	-		1.00		1.00	
Separated/ divorced	-		1.51 (0.77 to 2.96)	0.13	1.53 (0.74 to 3.17)	0.20
Widowed	-	-	0.57 (0.12 to 2.83)		0.59 (0.11 to 3.14)	
Single/ never married	-		1.80 (1.02 to 3.16)		1.79 (0.98 to 3.28)	
<b>Age</b>						
16-34	-		1.00		1.00	
35-54	-	-	1.85 (1.05 to 3.25)	0.03	1.54 (0.85 to 2.77)	0.19
55-74	-		1.02 (0.47 to 2.22)		0.96 (0.42 to 2.19)	
<b>Gender</b>						
Male	-		1.00	0.53	1.00	0.10
Female	-	-	1.17 (0.72 to 1.91)		1.56 (0.92 to 2.65)	
<b>Mediators</b>						
<b>Racism within the last year</b>						
No	-		-		1.00	
Yes	-	-	-	-	2.49 (1.38 to 4.49)	0.002
<b>Life-time work-related discrimination</b>						
No	-		-		1.00	
Yes	-	-	-	-	2.83 (1.72 to 4.65)	<0.001
<b>Practical support</b>						
Lowest two tertiles	-		-		1.00	
Top tertile	-	-	-	-	1.70 (1.05 to 2.75)	0.03
<b>Confiding support</b>						
Lowest two tertiles	-		-		1.00	
Top tertile	-	-	-	-	1.08 (0.66 to 1.77)	0.75
<b>Social networks</b>						
Close to <3 people	-		-		1.00	
Close to >3 people	-	-	-	-	0.89 (0.51 to 1.55)	0.67

**Web Extra Table 5: Association of own-group ethnic density with common mental disorders; Bangladeshi people**

	Model 1: Adjusted for area-level deprivation		Model 2: Adjusted for all other <i>a priori</i> confounders		Model 3: With all mediators added	
	OR (95% CI)	P value	OR (95% CI)	P value	OR (95% CI)	P value
<b>Per 10% increase in own-group density</b>	0.77 (0.66 to 0.92)	0.004	0.75 (0.62 to 0.91)	0.005	0.80 (0.65 to 0.99)	0.04
<b>Per quintile increase in area-level deprivation</b>	1.26 (0.70 to 2.26)	0.43	1.97 (0.99 to 3.94)	0.04	1.93 (0.93 to 4.00)	0.06
<b>Registrar General's Social Class</b>						
Professional/ managerial	-		1.00		1.00	
Skilled non-manual	-		0.41 (0.11 to 1.55)		0.44 (0.10 to 1.89)	
Skilled manual	-	-	0.61 (0.18 to 2.08)	0.20	0.86 (0.22 to 3.32)	0.50
Semi-skilled manual	-		0.78 (0.25 to 2.39)		0.96 (0.28 to 3.32)	
Unskilled manual	-		0.38 (0.05 to 2.60)		0.43 (0.06 to 3.23)	
Student/ never worked	-		0.27 (0.08 to 0.95)		0.44 (0.11 to 1.76)	
<b>Highest Educational qualification</b>						
Degree/ equivalent	-		1.00		1.00	
A-Level/ equivalent	-	-	2.32 (0.73 to 7.40)	0.005	2.17 (0.63 to 7.48)	0.03
Foreign/ other	-		1.92 (0.33 to 11.03)		1.38 (0.21 to 8.92)	
None	-		0.56 (0.17 to 1.83)		0.60 (0.17 to 2.15)	
<b>Marital status</b>						
Married/ cohabiting	-		1.00		1.00	
Separated/ divorced	-	-	7.96 (2.35 to 27.0)	0.009	7.56 (2.07 to 27.60)	0.02
Widowed	-		0.67 (0.17 to 2.65)		0.81 (0.20 to 3.25)	
Single/ never married	-		0.79 (0.32 to 1.96)		0.72 (0.28 to 1.87)	
<b>Age</b>						
16-34	-		1.00		1.00	
35-54	-	-	3.57 (1.58 to 8.05)	0.002	3.31 (1.42 to 7.71)	0.005
55-74	-		4.19 (1.64 to 10.76)		3.90 (1.47 to 10.32)	
<b>Gender</b>						
Male	-	-	1.00	0.12	1.00	0.20
Female	-		1.86 (0.84 to 4.10)		1.70 (0.75 to 3.84)	
<b>Mediators</b>						
<b>Racism within the last year</b>						
No	-	-	-	-	1.00	
Yes	-		-		2.17 (0.92 to 5.13)	0.08
<b>Life-time work-related discrimination</b>						
No	-	-	-	-	1.00	
Yes	-		-		2.34 (0.89 to 6.16)	0.09
<b>Practical support</b>						
Lowest two tertiles	-	-	-	-	1.00	
Top tertile	-		-		0.70 (0.47 to 1.05)	0.09
<b>Confiding support</b>						
Lowest two tertiles	-	-	-	-	1.00	
Top tertile	-		-		2.03 (1.07 to 3.84)	0.08
<b>Social networks</b>						
Close to <3 people	-	-	-	-	1.00	
Close to >3 people	-		-		0.82 (0.41 to 1.67)	0.59

Web Extra Table 6: Association of own-group ethnic density with common mental disorders; Indian people

	Model 1: Adjusted for area-level deprivation		Model 2: Adjusted for all other <i>a priori</i> confounders		Model 3: With all mediators added	
	OR (95% CI)	P value	OR (95% CI)	P value	OR (95% CI)	P value
<b>Per 10% increase in own-group density</b>	0.89 (0.73 to 1.07)	0.21	0.89 (0.73 to 1.10)	0.28	0.91 (0.74 to 1.10)	0.33
<b>Per quintile increase in area-level deprivation</b>	1.27 (1.05 to 1.53)	0.01	1.23 (1.00 to 1.52)	0.05	1.25 (1.01 to 1.54)	0.04
<b>Registrar General's Social Class</b>						
Professional/ managerial	-		1.00		1.00	
Skilled non-manual	-		1.31 (0.64 to 2.69)		1.38 (0.66 to 2.87)	
Skilled manual	-	-	1.45 (0.61 to 3.45)	0.69	1.61 (0.67 to 3.90)	0.65
Semi-skilled manual	-		1.68 (0.80 to 3.50)		1.85 (0.88 to 3.89)	
Unskilled manual	-		1.22 (0.25 to 5.92)		1.48 (0.30 to 7.21)	
Student/ never worked	-		0.88 (0.30 to 2.55)		1.09 (0.37 to 3.20)	
<b>Highest Educational qualification</b>						
Degree/ equivalent	-		1.00		1.00	
A-Level/ equivalent	-	-	1.05 (0.56 to 1.99)	0.88	1.19 (0.62 to 2.26)	0.87
Foreign/ other	-		1.39 (0.40 to 4.79)		1.61 (0.47 to 5.57)	
None	-		0.89 (0.43 to 1.84)		1.08 (0.51 to 2.28)	
<b>Marital status</b>						
Married/ cohabiting	-		1.00		1.00	
Separated/ divorced	-	-	3.76 (1.50 to 9.44)	0.01	2.85 (1.07 to 7.61)	0.04
Widowed	-		3.87 (0.92 to 16.20)		3.69 (0.89 to 15.24)	
Single/ never married	-		1.62 (0.76 to 3.48)		1.74 (0.79 to 3.84)	
<b>Age</b>						
16-34	-		1.00		1.00	
35-54	-	-	1.92 (0.99 to 3.69)	0.06	1.88 (0.96 to 3.66)	0.08
55-74	-		2.44 (1.10 to 5.39)		2.35 (1.05 to 5.27)	
<b>Gender</b>						
Male	-	-	1.00	0.01	1.00	0.08
Female	-		1.98 (1.18 to 3.33)		2.22 (1.30 to 3.78)	
<b>Mediators</b>						
<b>Racism within the last year</b>						
No	-	-	-	-	1.00	
Yes	-		-		2.21 (1.18 to 4.15)	0.02
<b>Life-time work-related discrimination</b>						
No	-	-	-	-	1.00	
Yes	-		-		1.97 (1.12 to 3.47)	0.02
<b>Practical support</b>						
Lowest two tertiles	-	-	-	-	1.00	
Top tertile	-		-		1.45 (0.87 to 2.39)	0.15
<b>Confiding support</b>						
Lowest two tertiles	-	-	-	-	1.00	
Top tertile	-		-		1.04 (0.60 to 1.79)	0.90
<b>Social networks</b>						
Close to <3 people	-	-	-	-	1.00	
Close to >3 people	-		-		0.75 (0.45 to 1.27)	0.29

**Web Extra Table 7: Association of own-group ethnic density with common mental disorders; Pakistani people**

	Model 1: Adjusted for area-level deprivation		Model 2: Adjusted for all other <i>a priori</i> confounders		Model 3: With all mediators added	
	OR (95% CI)	P value	OR (95% CI)	P value	OR (95% CI)	P value
<b>Per 10% increase in own-group density</b>	0.92 (0.83 to 1.02)	0.12	0.92 (0.81 to 1.04)	0.20	0.93 (0.82 to 1.06)	0.30
<b>Per quintile increase in area-level deprivation</b>	1.49 (1.13 to 1.97)	0.003	1.68 (1.22 to 2.32)	<0.001	1.69 (1.22 to 2.33)	<0.001
<b>Registrar General's Social Class</b>						
Professional/ managerial	-		1.00		1.00	
Skilled non-manual	-		0.49 (0.23 to 1.05)		0.49 (0.22 to 1.07)	
Skilled manual	-	-	0.74 (0.35 to 1.54)	0.11	0.77 (0.36 to 1.66)	0.21
Semi-skilled manual	-		0.48 (0.24 to 0.99)		0.51 (0.24 to 1.07)	
Unskilled manual	-		1.78 (0.47 to 6.78)		1.69 (0.43 to 6.67)	
Student/ never worked	-		0.47 (0.23 to 0.98)		0.56 (0.26 to 1.19)	
<b>Highest Educational qualification</b>						
Degree/ equivalent	-		1.00		1.00	
A-Level/ equivalent	-	-	2.18 (1.09 to 4.35)	0.02	2.37 (1.15 to 4.48)	0.02
Foreign/ other	-		0.76 (0.21 to 2.75)		0.78 (0.21 to 2.84)	
None	-		1.15 (0.55 to 2.41)		1.35 (0.62 to 2.95)	
<b>Marital status</b>						
Married/ cohabiting	-		1.00		1.00	
Separated/ divorced	-	-	2.70 (0.95 to 7.70)	0.18	3.02 (0.95 to 9.60)	0.15
Widowed	-		1.36 (0.47 to 3.92)		1.45 (0.49 to 4.24)	
Single/ never married	-		0.73 (0.40 to 1.35)		0.71 (0.38 to 1.34)	
<b>Age</b>						
16-34	-		1.00		1.00	
35-54	-	-	1.74 (1.07 to 2.86)	0.08	1.71 (1.03 to 2.83)	0.11
55-74	-		1.23 (0.60 to 2.52)		1.37 (0.66 to 2.86)	
<b>Gender</b>						
Male	-	-	1.00	0.0001	1.00	<0.001
Female	-		2.56 (1.57 to 4.18)		3.02 (1.77 to 5.15)	
<b>Mediators</b>						
<b>Racism within the last year</b>						
No	-	-	-	-	1.00	
Yes	-		-		2.07 (1.13 to 3.80)	0.02
<b>Life-time work-related discrimination</b>						
No	-	-	-	-	1.00	
Yes	-		-		1.60 (0.88 to 2.91)	0.13
<b>Practical support</b>						
Lowest two tertiles	-	-	-	-	1.00	
Top tertile	-		-		0.89 (0.58 to 1.36)	0.60
<b>Confiding support</b>						
Lowest two tertiles	-	-	-	-	1.00	
Top tertile	-		-		1.37 (0.87 to 2.16)	0.17
<b>Social networks</b>						
Close to <3 people	-	-	-	-	1.00	
Close to >3 people	-		-		0.90 (0.56 to 1.45)	0.67